

PERIOD: April - June 2021		Adverse to client slippage as % of overall adverse slippage											As a % of overall trades			Beneficial to client slippage as % of overall beneficial slippage											
INSTRUMENT	Bound* used to control extent of adverse slippage as % of overall adverse slippage	> 10 PIPS	10 - 9 PIPS	9 - 8 PIPS	8 - 7 PIPS	7 - 6 PIPS	6 - 5 PIPS	5 - 4 PIPS	4 - 3 PIPS	3 - 2 PIPS	2 - 1 PIPS	1 - 0 PIPS	Adverse to client slippage	No Slippage	Beneficial to client slippage	0 - 1 PIPS	1 - 2 PIPS	2 - 3 PIPS	3 - 4 PIPS	4 - 5 PIPS	5 - 6 PIPS	6 - 7 PIPS	7 - 8 PIPS	8 - 9 PIPS	9 - 10 PIPS	> 10 PIPS	
		AU200/AUD	0.16%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	6.67%	93.33%	4.89%	88.25%	6.85%	89.29%	8.33%	2.38%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AUD/CAD	0.04%	0.21%	0.00%	0.00%	0.04%	0.00%	0.09%	0.13%	0.04%	0.17%	1.33%	97.99%	17.86%	65.86%	16.28%	98.26%	0.99%	0.33%	0.05%	0.14%	0.00%	0.00%	0.05%	0.00%	0.00%	0.19%	
AUD/CHF	0.16%	0.17%	0.00%	0.00%	0.00%	0.00%	0.00%	0.17%	0.33%	3.16%	1.84%	94.31%	12.07%	77.99%	9.93%	99.59%	0.41%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AUD/JPY	0.11%	0.06%	0.06%	0.00%	0.00%	0.06%	0.00%	0.00%	0.22%	0.34%	2.35%	96.93%	14.78%	70.43%	14.78%	97.99%	1.62%	0.06%	0.17%	0.00%	0.06%	0.00%	0.06%	0.06%	0.06%	0.00%	0.00%
AUD/NZD	0.14%	2.09%	0.21%	0.00%	0.00%	0.21%	0.42%	5.94%	0.10%	2.09%	1.04%	87.90%	10.17%	80.20%	9.63%	92.62%	1.32%	0.33%	4.85%	0.00%	0.44%	0.33%	0.00%	0.11%	0.00%	0.00%	
AUD/SGD	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.26%	5.26%	5.26%	84.21%	10.50%	71.27%	18.23%	89.90%	5.05%	3.03%	0.00%	0.00%	0.00%	1.01%	0.00%	0.00%	0.00%	1.01%	
AUD/USD	0.16%	0.09%	0.09%	0.49%	0.09%	0.04%	0.04%	0.36%	0.45%	3.03%	0.36%	95.31%	8.29%	83.42%	8.29%	98.39%	1.20%	0.09%	0.13%	0.00%	0.04%	0.00%	0.04%	0.04%	0.04%	0.04%	
BCO/USD	0.06%	0.17%	0.01%	0.08%	0.09%	0.09%	0.17%	0.59%	1.64%	3.03%	17.41%	76.73%	16.45%	66.81%	16.75%	77.10%	17.28%	2.72%	1.66%	0.45%	0.24%	0.20%	0.10%	0.03%	0.05%	0.16%	
CAD/CHF	0.08%	0.00%	0.00%	0.00%	0.00%	0.27%	0.00%	0.27%	0.54%	1.08%	1.89%	95.95%	10.19%	79.67%	10.14%	97.02%	0.95%	0.95%	0.14%	0.54%	0.41%	0.00%	0.00%	0.00%	0.00%	0.00%	
CAD/JPY	0.15%	0.14%	0.00%	0.28%	0.05%	0.00%	0.14%	0.19%	0.19%	0.23%	2.34%	96.45%	14.98%	70.57%	14.45%	97.63%	1.16%	0.19%	0.24%	0.05%	0.15%	0.05%	0.10%	0.19%	0.00%	0.24%	
CAD/SGD	0.00%	0.69%	1.38%	0.00%	0.00%	0.00%	1.38%	0.00%	2.07%	1.38%	2.76%	90.34%	16.04%	72.12%	11.84%	77.57%	6.54%	0.93%	1.87%	4.67%	0.00%	8.41%	0.00%	0.00%	0.00%	0.00%	
CHF/JPY	0.17%	0.55%	0.11%	0.11%	0.33%	0.00%	0.00%	0.22%	0.00%	0.22%	2.19%	96.28%	14.00%	72.07%	13.93%	97.69%	1.65%	0.11%	0.11%	0.00%	0.11%	0.00%	0.11%	0.00%	0.00%	0.22%	
CNS0/USD	0.08%	2.23%	0.37%	0.00%	1.49%	2.23%	1.12%	4.83%	5.58%	7.06%	16.36%	58.74%	21.91%	58.22%	19.87%	68.85%	19.67%	6.97%	2.05%	1.23%	0.82%	0.00%	0.41%	0.00%	0.00%	0.00%	
CORN/USD	0.17%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.36%	99.64%	14.27%	68.51%	17.23%	99.19%	0.67%	0.15%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
DE10YB/EUR	0.57%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.35%	17.39%	78.26%	3.30%	94.41%	16.29%	81.25%	18.75%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
DE30/EUR	0.45%	0.03%	0.00%	0.10%	0.09%	0.12%	0.19%	0.28%	0.91%	2.39%	11.22%	84.66%	16.39%	67.35%	22.86%	84.15%	10.82%	2.90%	1.14%	0.49%	0.26%	0.16%	0.04%	0.02%	0.02%	0.19%	
EU50/EUR	0.49%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	6.12%	93.88%	1.83%	95.54%	2.62%	88.57%	8.57%	0.00%	0.00%	1.43%	0.00%	0.00%	1.43%	0.00%	0.00%	0.00%	
EUR/AUD	1.98%	0.68%	0.08%	0.08%	0.15%	0.23%	0.23%	0.23%	1.06%	2.12%	7.11%	88.06%	10.84%	77.20%	11.96%	92.47%	6.30%	0.68%	0.07%	0.21%	0.00%	0.14%	0.07%	0.00%	0.00%	0.07%	
EUR/CAD	0.33%	0.42%	0.04%	0.11%	0.18%	0.11%	0.28%	0.14%	0.18%	0.63%	2.21%	95.72%	20.18%	58.98%	20.84%	97.49%	1.43%	0.20%	0.14%	0.10%	0.10%	0.03%	0.03%	0.10%	0.00%	0.37%	
EUR/CHF	0.49%	1.19%	0.34%	0.17%	0.17%	0.00%	0.00%	0.17%	0.85%	0.17%	2.90%	94.04%	9.05%	83.25%	7.69%	96.79%	1.80%	0.20%	0.60%	0.00%	0.20%	0.00%	0.00%	0.20%	0.20%	0.00%	
EUR/DKK	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	100.00%	33.33%	55.56%	11.11%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
EUR/GBP	0.12%	0.03%	0.00%	0.00%	0.03%	0.10%	0.06%	0.03%	0.10%	0.41%	1.37%	97.87%	10.43%	80.22%	9.35%	98.90%	0.67%	0.14%	0.11%	0.00%	0.00%	0.04%	0.04%	0.00%	0.00%	0.11%	
EUR/GPY	0.23%	4.96%	0.08%	0.00%	0.00%	0.08%	0.08%	0.97%	0.49%	0.81%	6.50%	86.03%	5.99%	88.64%	5.38%	94.84%	3.53%	0.36%	0.27%	0.09%	0.09%	0.00%	0.09%	0.00%	0.09%	0.63%	
EUR/NOK	3.65%	9.09%	1.30%	1.30%	0.65%	3.25%	3.25%	3.90%	7.14%	8.44%	19.48%	42.21%	21.63%	60.53%	17.84%	45.67%	25.20%	11.81%	5.51%	5.51%	2.36%	0.00%	1.57%	1.57%	0.79%	0.00%	
EUR/NZD	0.37%	0.58%	0.19%	0.00%	0.00%	0.06%	0.19%	0.13%	0.51%	0.96%	5.85%	91.51%	19.62%	58.90%	21.48%	94.77%	3.29%	0.82%	0.59%	0.12%	0.12%	0.00%	0.00%	0.00%	0.06%	0.24%	
EUR/PLN	2.42%	3.03%	0.00%	1.01%	0.00%	1.01%	1.01%	1.01%	4.04%	8.08%	15.15%	65.66%	11.96%	63.65%	24.40%	86.63%	7.92%	1.98%	1.49%	0.00%	0.50%	0.50%	0.50%	0.00%	0.00%	5.06%	
EUR/SEK	5.93%	9.26%	0.00%	0.00%	3.70%	1.85%	0.00%	1.85%	0.00%	9.26%	16.67%	57.41%	13.33%	72.84%	13.83%	57.14%	16.07%	12.50%	3.57%	7.14%	0.00%	1.79%	0.00%	0.00%	0.00%	1.79%	
EUR/SGD	3.69%	0.00%	0.00%	0.00%	0.00%	0.00%	3.03%	3.03%	2.02%	0.00%	7.07%	84.85%	15.21%	69.59%	15.21%	93.94%	4.04%	0.00%	0.00%	0.00%	0.00%	1.01%	0.00%	0.00%	0.00%	1.01%	
EUR/USD	0.21%	0.05%	0.01%	0.01%	0.01%	0.03%	0.07%	0.12%	0.21%	1.20%	98.28%	11.96%	75.53%	12.52%	98.62%	1.00%	0.18%	0.09%	0.03%	0.02%	0.01%	0.01%	0.00%	0.01%	0.02%		
FR40/EUR	0.05%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.22%	11.11%	86.67%	4.16%	91.96%	3.88%	89.29%	9.52%	0.00%	1.19%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
GBP/AUD	0.07%	0.87%	0.10%	0.06%	0.03%	0.10%	0.19%	0.32%	0.77%	4.08%	93.29%	22.74%	54.48%	22.77%	94.26%	3.98%	0.48%	0.51%	0.10%	0.10%	0.16%	0.10%	0.03%	0.10%	0.03%	0.26%	
GBP/CAD	0.01%	0.43%	0.16%	0.36%	0.00%	0.13%	0.13%	0.23%	0.26%	0.75%	3.57%	93.97%	22.64%	54.72%	22.64%	95.45%	3.08%	0.26%	0.10%	0.07%	0.10%	0.03%	0.10%	0.03%	0.07%	0.72%	
GBP/CHF	0.07%	0.62%	0.09%	0.04%	0.00%	0.13%	0.00%	0.13%	0.13%	0.66%	2.08%	96.11%	19.22%	62.22%	18.56%	96.93%	1.88%	0.27%	0.14%	0.09%	0.00%	0.09%	0.00%	0.14%	0.00%	0.46%	
GBP/JPY	0.08%	0.23%	0.02%	0.02%	0.02%	0.06%	0.15%	0.23%	0.54%	1.04%	5.28%	92.42%	12.10%	76.15%	11.75%	94.67%	4.34%	0.47%	0.21%	0.09%	0.06%	0.00%	0.00%	0.00%	0.00%	0.15%	
GBP/NZD	0.05%	1.52%	0.30%	0.08%	0.11%	0.00%	0.15%	0.08%	0.46%	1.52%	6.32%	89.45%	23.25%	52.49%	24.26%	92.07%	5.66%	1.02%	0.40%	0.04%	0.00%	0.11%	0.11%	0.00%	0.00%	5.85%	
GBP/PLN	0.00%	4.85%	0.00%	0.97%	0.00%	2.91%	3.88%	4.85%	1.94%	6.80%	22.33%	51.46%	16.45%	62.62%	20.93%	58.02%	25.95%	6.11%	4.58%	3.82%	0.00%	0.76%	0.00%	0.00%	0.00%	7.68%	
GBP/SGD	0.00%	0.00%	0.00%	0.00%	0.00%	1.16%	2.33%	1.16%	1.16%	1.16%	3.49%	89.53%	16.63%	66.92%	16.44%	91.76%	8.24%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
GBP/USD	0.09%	0.07%	0.00%	0.01%	0.02%	0.03%	0.03%	0.07%	0.15%	0.45%	2.85%	96.31%	13.36%	71.93%	14.71%	97.23%	2.18%	0.38%	0.08%	0.03%	0.02%	0.01%	0.01%	0.01%	0.01%	0.03%	
HKD/JPY	0.00%	4.08%	0.00%	0.00%	0.00%	0.00%	2.04%	0.00%	8.16%	14.29%	44.90%	26.53%	11.53%	74.35%	14.12%	55.00%	21.67%	16.67%	3.33%	0.00%	1.67%	0.00%	0.00%	0.00%	0.00%	0.00%	
IN50/USD	0.04%	0.00%	0.00%	0.18%	0.00%	0.53%	0.88%	0.53%	1.42%	3.89%	13.27%	79.29%	24.69%	50.87%	24.43%	77.64%	16.82%	3.40%	1.25%	0.72%	0.18%	0.00%	0.00%	0.00%	0.00%	0.00%	
JP225/USD	1.07%	6.82%	0.45%	2.27%	1.82%	0.91%	1.82%	9.55%	2.73%	20.00%	20.00%	33.64%	10.69%	77.11%	12.20%	29.08%	16.73%	25.10%	6.37%	9.96%	1.20%	1.59%	1.59%	0.80%	1.99%	5.58%	
NAS100/USD	0.83%	0.15%	0.04%	0.03%	0.06%	0.10%	0.16%	0.46%	1.06%	3.12%	11.76%	83.07%	26.73%	47.06%	26.20%	84.04%	11.66%	2.66%	0.78%	0.32%	0.18%	0.11%	0.06%	0.05%	0.02%	0.13%	
NATGAS/USD	0.33%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	99.90%	7.10%	88.53%	4.37%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
NL25/EUR	0.05%	21.80%	1.50%	3.01%	8.27%	2.26%	2.26%	3.76%	12.78%	16.54%	16.54%	11.28%	7.30%	86.33%	6.37%	12.07%	11.21%	13.79%	13.79%	7.76%	3.45%	3.45%	7.76%	3.45%	1.72%	21.55%	
NZD/CAD	0.04%	0.58%	0.00%	0.08%	0.00%	0.17%	1.09%	0.25%	0.08%	0.50%	1.59%	95.66%	17.46%	63.91%	18.64%	97.34%	0.78%	0.86%	0.08%	0.78%	0.00%	0.00%	0.00%	0.08%	0.00%	0.08%	
NZD/CHF	0.05%	1.04%	0.17%	0.17%	0.00%	0.17%	0.17%	0.52%	0.00%	0.69%	1.04%	96.01%	13.56%	75.33%	11.11%	97.67%	1.06%	0.21%	0.21%	0.00%	0.00%	0.21%	0.00%	0.21%	0.00%	0.42%	
NZD/JPY	0.02%	1.18%	0.00%	0.00%	0.00%	0.00%	0.24%	0.16%	0.24%	0.39%	2.67%	95.13%	14.84%	69.89%	15.26%	98.01%	0.61%	0.23%	0.38%	0.15%	0.23%	0.38%	0.00%	0.00%	0.00%	0.00%	
NZD/SGD	0.00%	1.75%	0.00%	0.00%	0.00%																						